

# Dynamical systems in neuroscience

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**Purpose: impart some basic intuition, introduction to common models and provide terminology**

1. Comment on models
2. Introduction to dynamical systems
3. Linear dynamical systems
4. Stochastics
5. Evolution of probability density
6. Leaky integrate and fire neurons

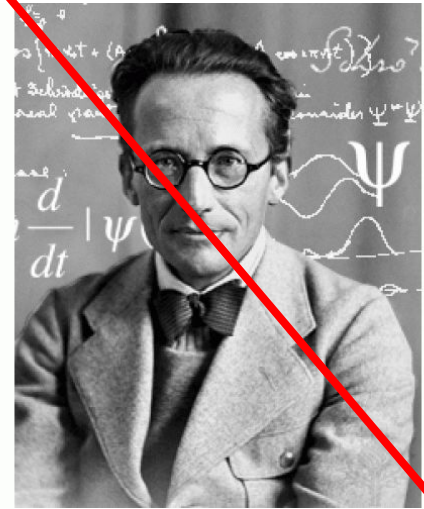
# Comment on models



Classical mechanics



Relativistic mechanics

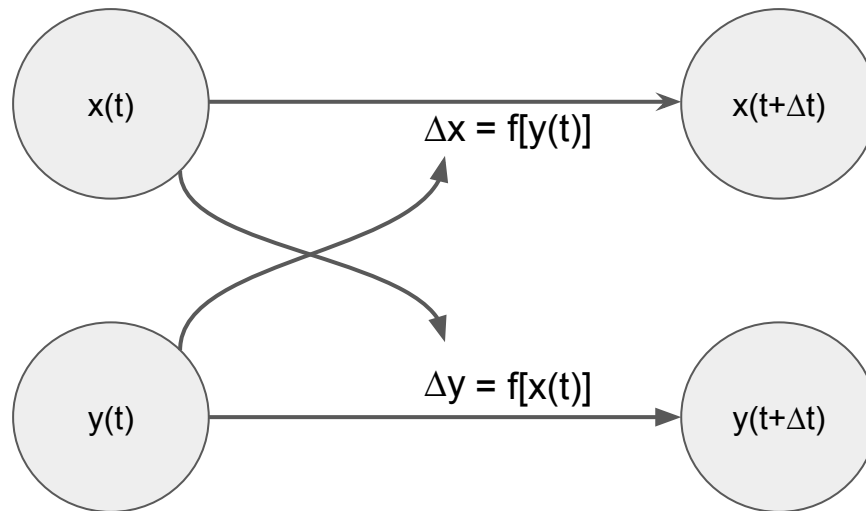


Quantum mechanics

No model is “right”! Models are only *useful* or *not useful* in making predictions and providing insight

# What is meant by “dynamical system”?

Quite simply, a set of variables with time-dependence:



# Dynamic systems and differential equations

$$x(t + \Delta t) = x(t) + \Delta x$$

$$\frac{x(t + \Delta t) - x(t)}{\Delta t} = \frac{\Delta x}{\Delta t}$$

$$\lim_{\Delta t \rightarrow 0} \frac{x(t + \Delta t) - x(t)}{\Delta t} = \frac{dx}{dt}$$

$$\frac{dx}{dt} = f[x(t), y(t), t]$$

# Simple, linear system

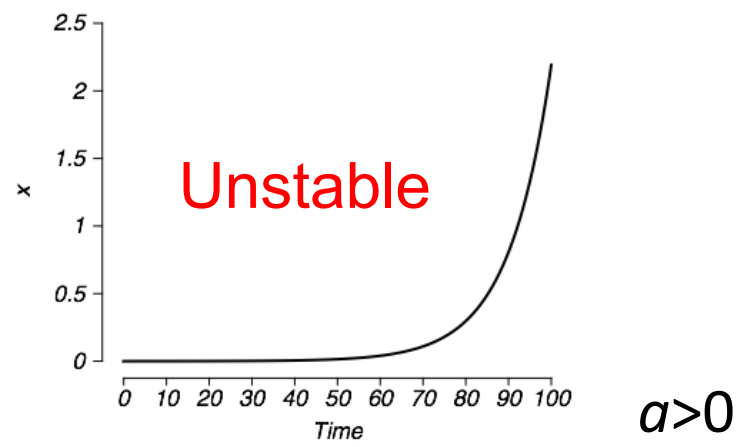
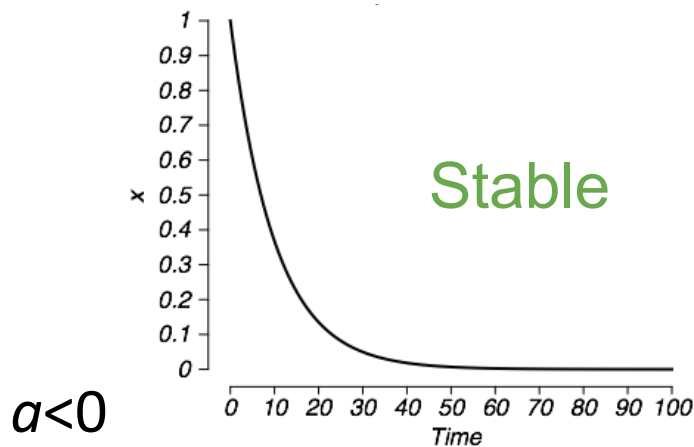
$$\frac{dx}{dt} = ax(t)$$

$$\int \frac{dx}{ax} = \int dt$$

$$\frac{dx}{ax} = dt$$

$$\ln x(t) - \ln x(0) = at$$

$$x(t) = x(0)e^{at}$$



$a < 0$

$a = 0$

$a > 0$

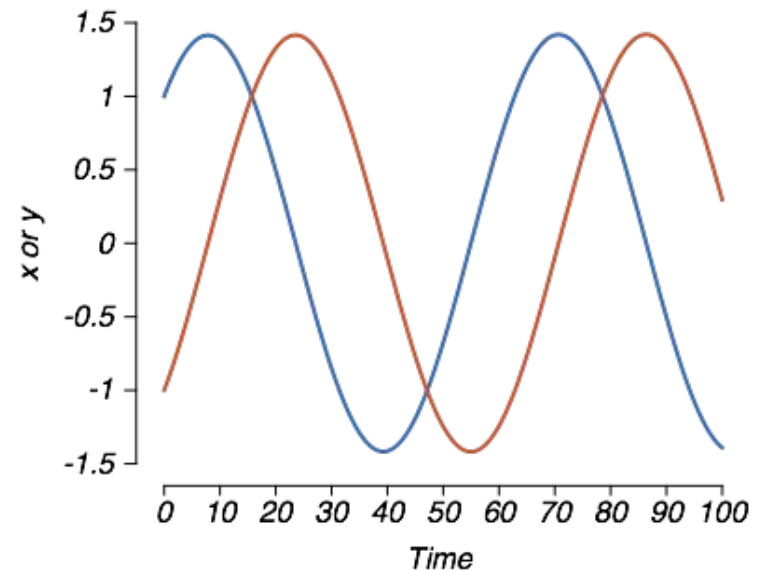
## System of two variables

$$\frac{dx}{dt} = ax(t) + by(t)$$

$$\frac{dy}{dt} = cx(t) + dy(t)$$

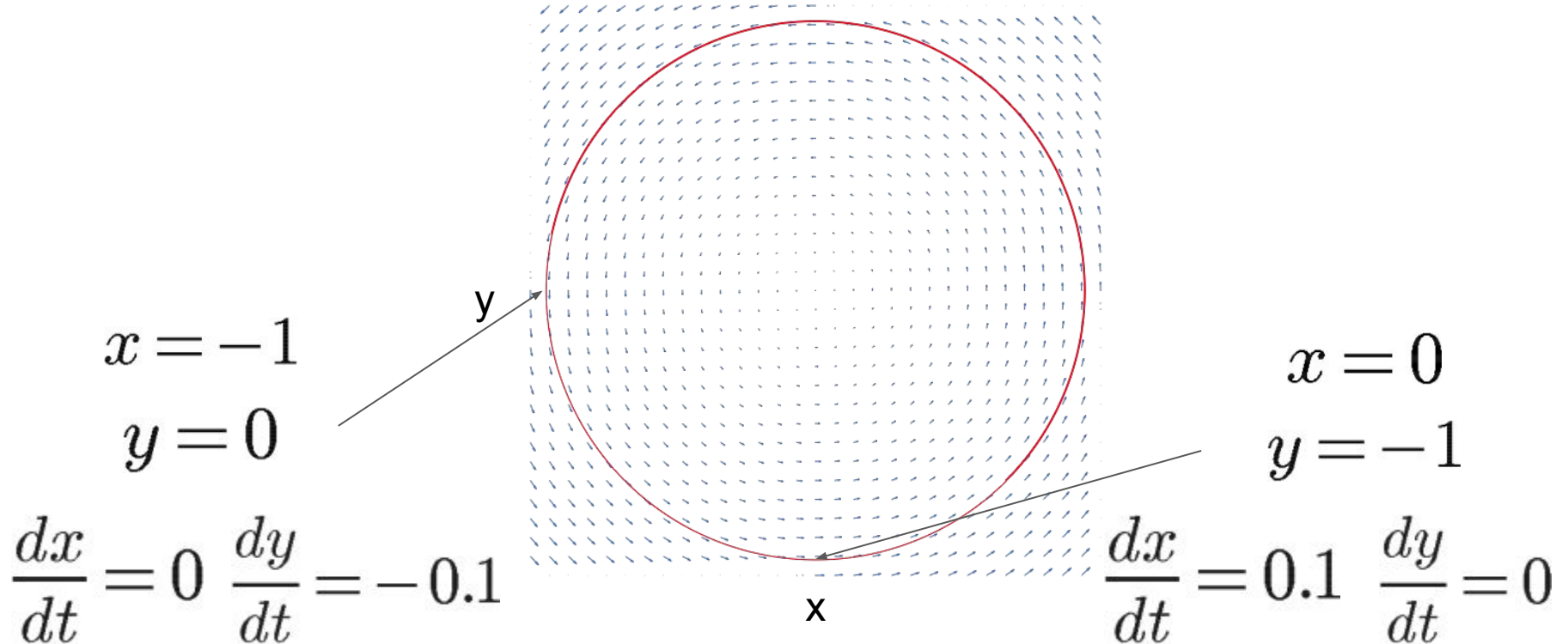
$$a = 0 \quad b = -0.1$$

$$c = 0.1 \quad d = 0$$



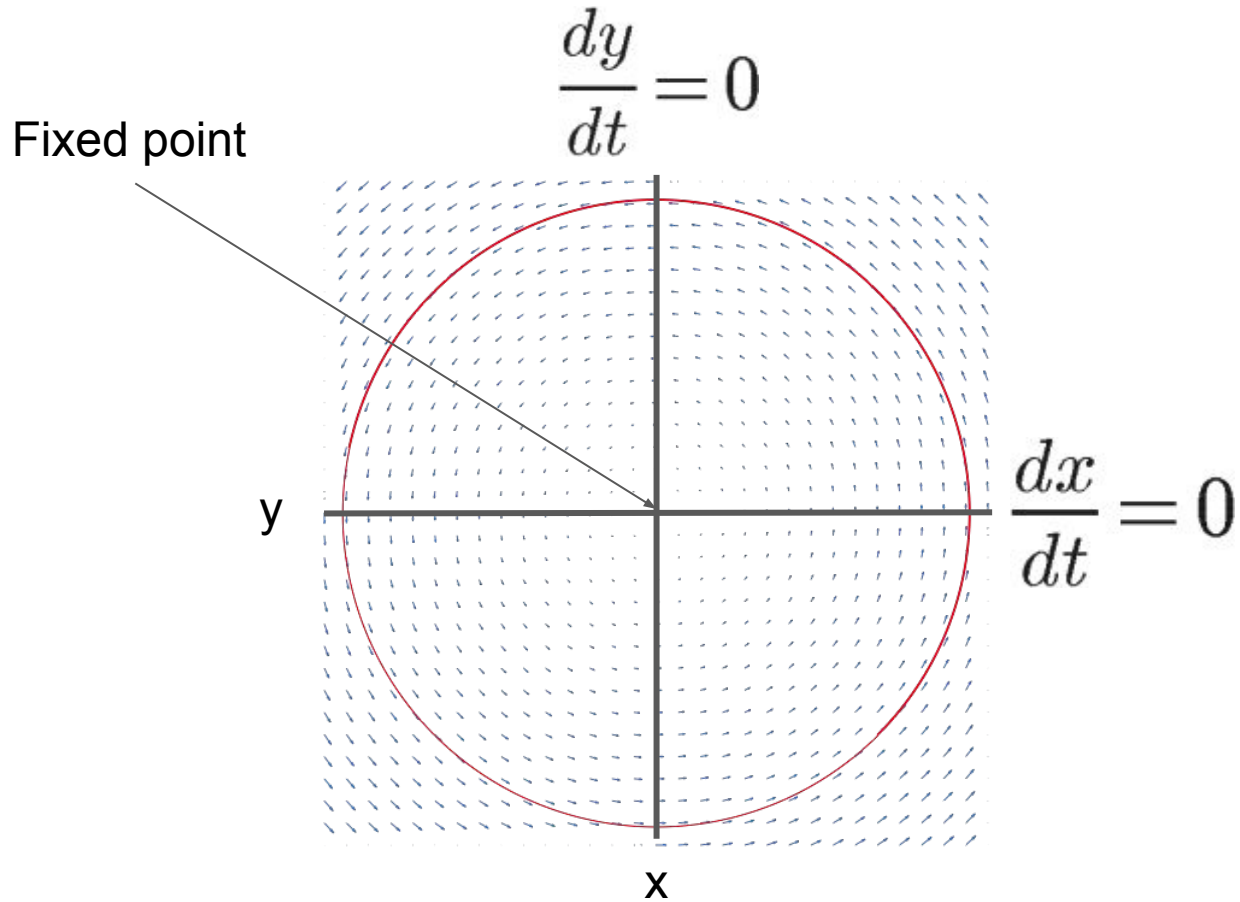
# Phase plane of the system

$$\frac{dx}{dt} = ax(t) + by(t) \quad \frac{dy}{dt} = cx(t) + dy(t)$$





Nullcline: points in space where the value of a variable does *not* change with time



# Solutions of linear differential equations


$$\frac{dx}{dt} = ax(t) + by(t)$$

$$\begin{bmatrix} x' \\ y' \end{bmatrix} = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix}$$

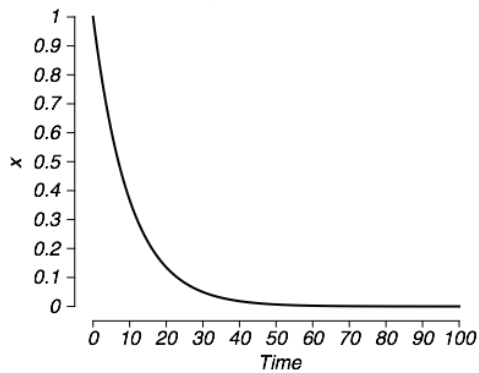
$$\frac{dy}{dt} = cx(t) + dy(t)$$

$$\mathbf{v}' = \mathbf{M}\mathbf{v}$$

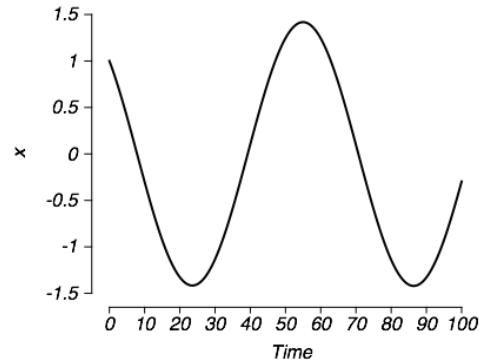
Generalizes differential equations to arbitrary number of dimensions



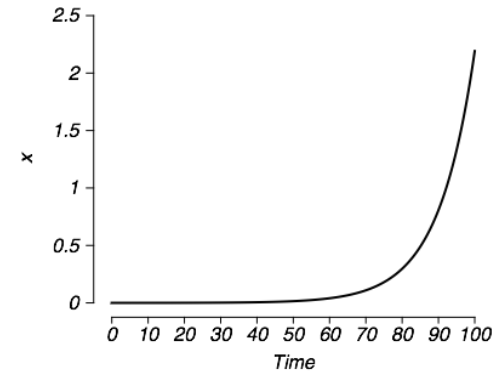
# Solutions of linear dynamical systems: Eigenvalues of the matrix, $M$



$\lambda < 0$



Imaginary axis



$\lambda > 0$

Real axis

# Caution!

- Biological systems are not generally linear!
- Linear models often provide a good *approximation* to complex systems
- Studying linear models provides intuition about dynamical systems

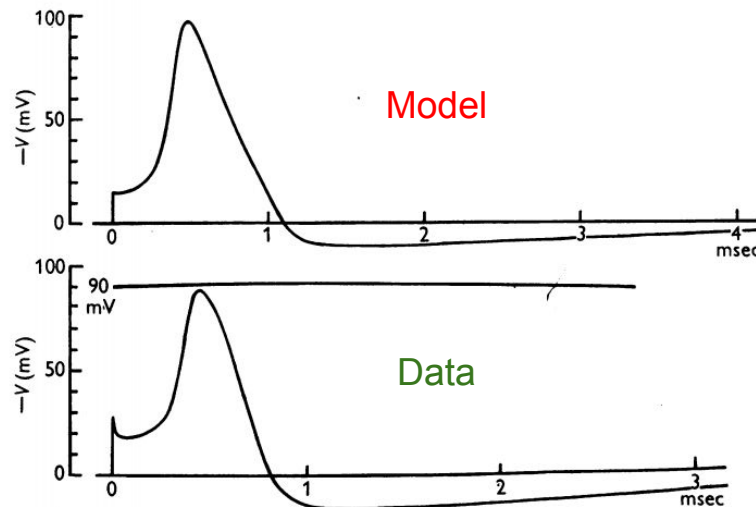
# Example from neuroscience

$$\frac{dV}{dt} = -\frac{1}{C_M} \{ \bar{g}_K n^4 (V - V_K) + \bar{g}_{Na} m^3 h (V - V_{Na}) + \bar{g}_l (V - V_l) \} + \frac{z}{K}$$

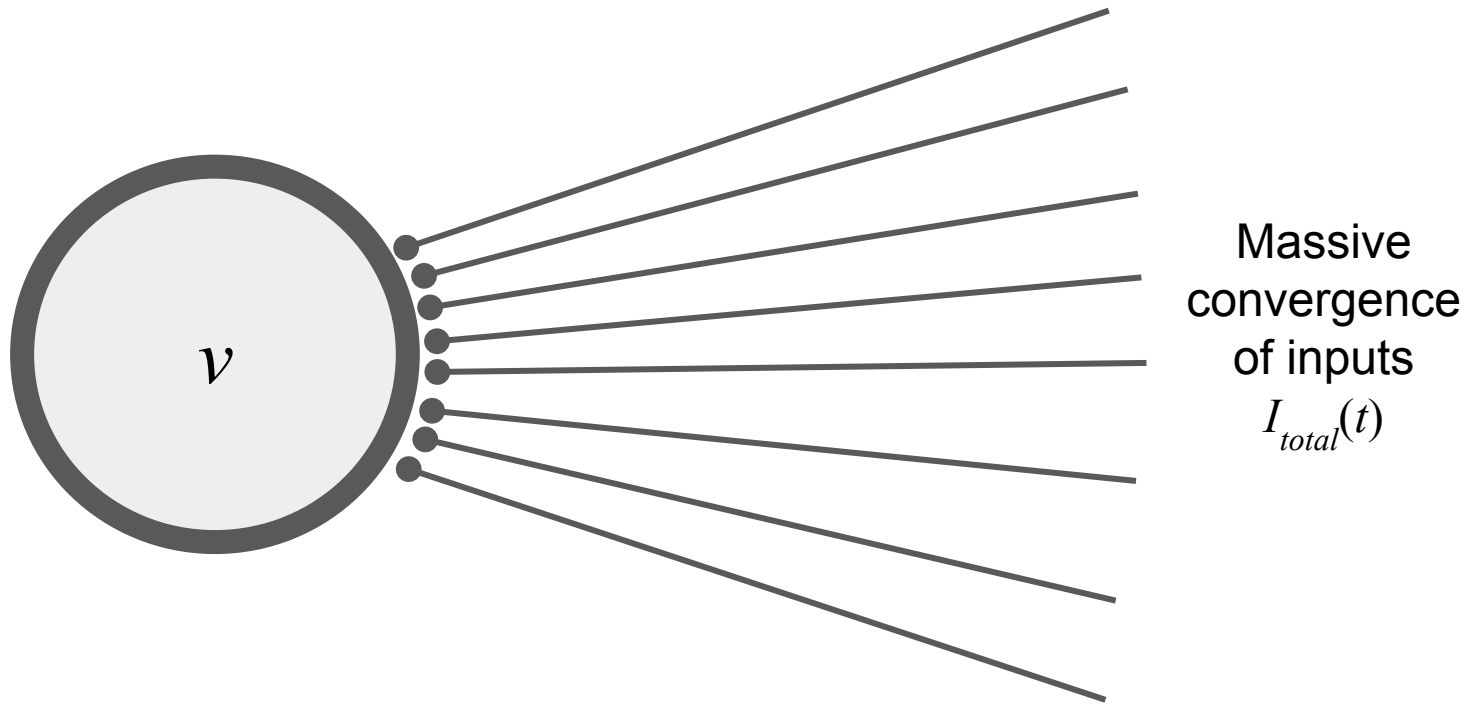
$$dn/dt = \alpha_n(1 - n) - \beta_n n,$$

$$dm/dt = \alpha_m(1 - m) - \beta_m m,$$

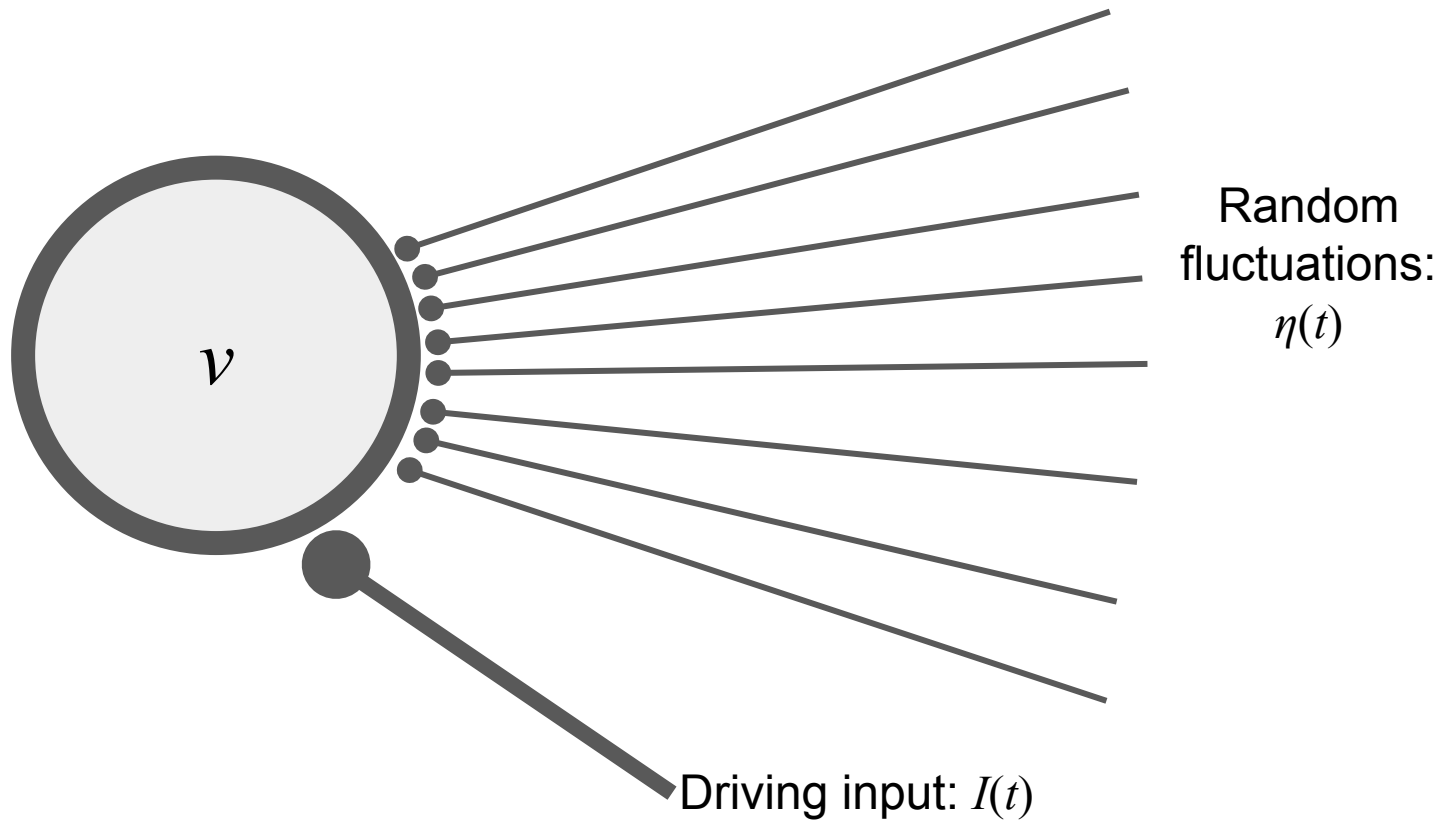
$$dh/dt = \alpha_h(1 - h) - \beta_h h,$$



# Stochasticity and dynamic systems



# Stochasticity and dynamic systems



$$I_{total}(t) = I(t) + \eta(t)$$

# Stochastic differential equations

$$\frac{dv}{dt} = f(v,t) + g(v,t)\eta(t)$$

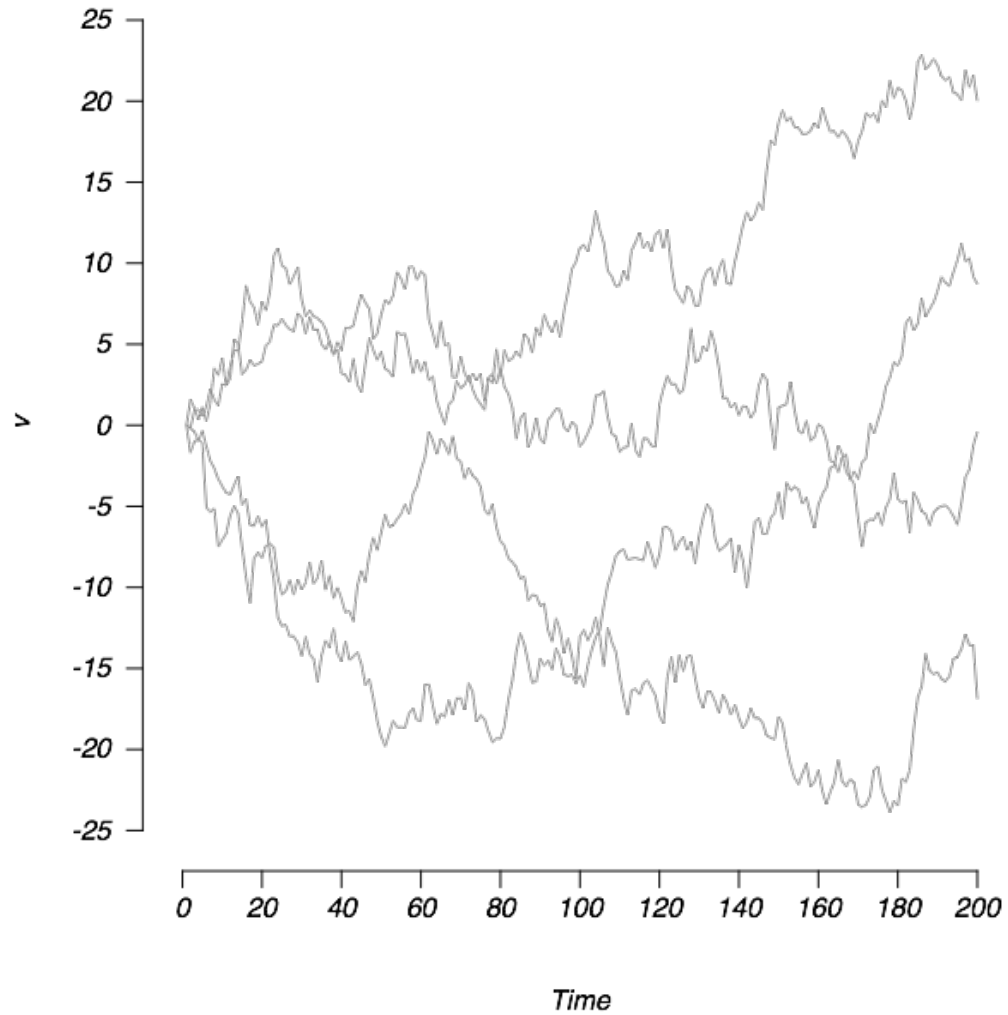
$$\eta(t) \sim N(0, \Delta t)$$

Ornstein-Uhlenbeck  
process

$$\frac{dv}{dt} = -av(t) + b\eta(t)$$

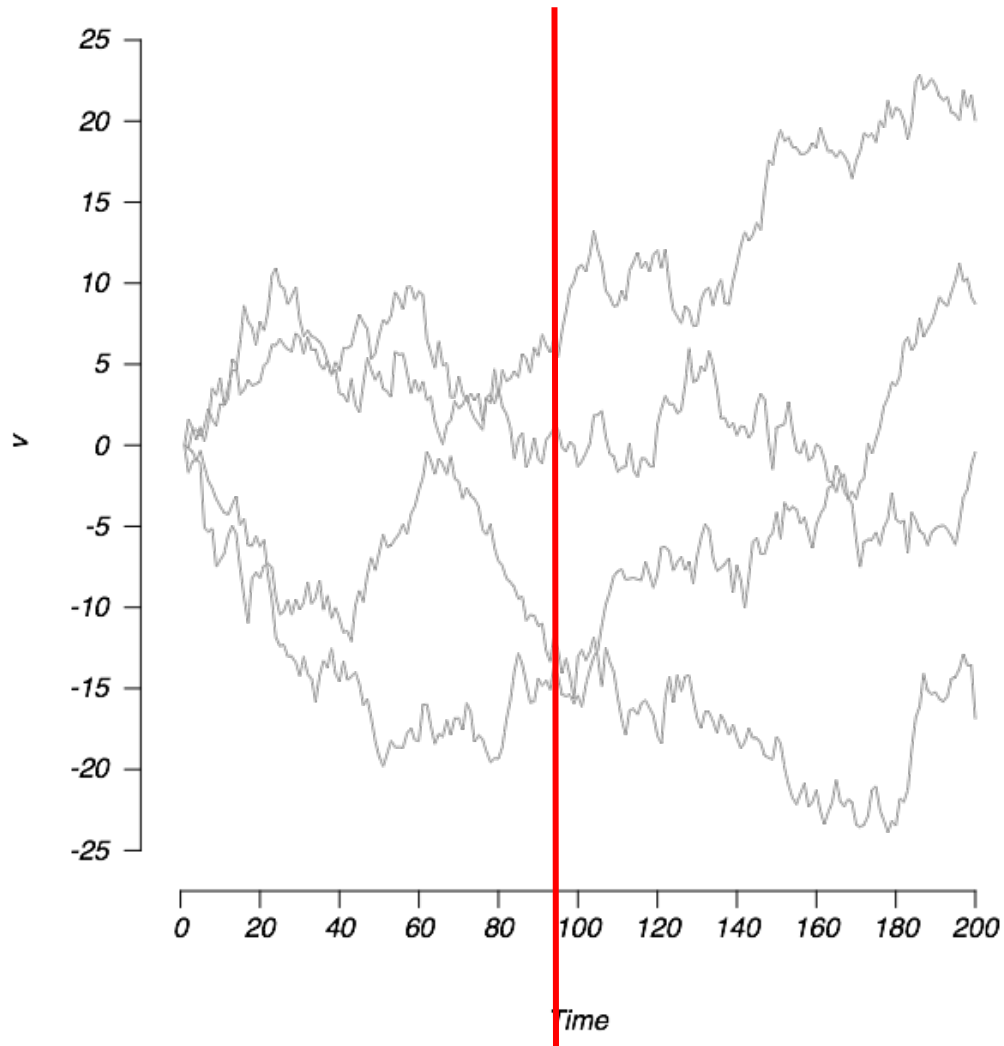


# Ornstein-Uhlenbeck process: just noise

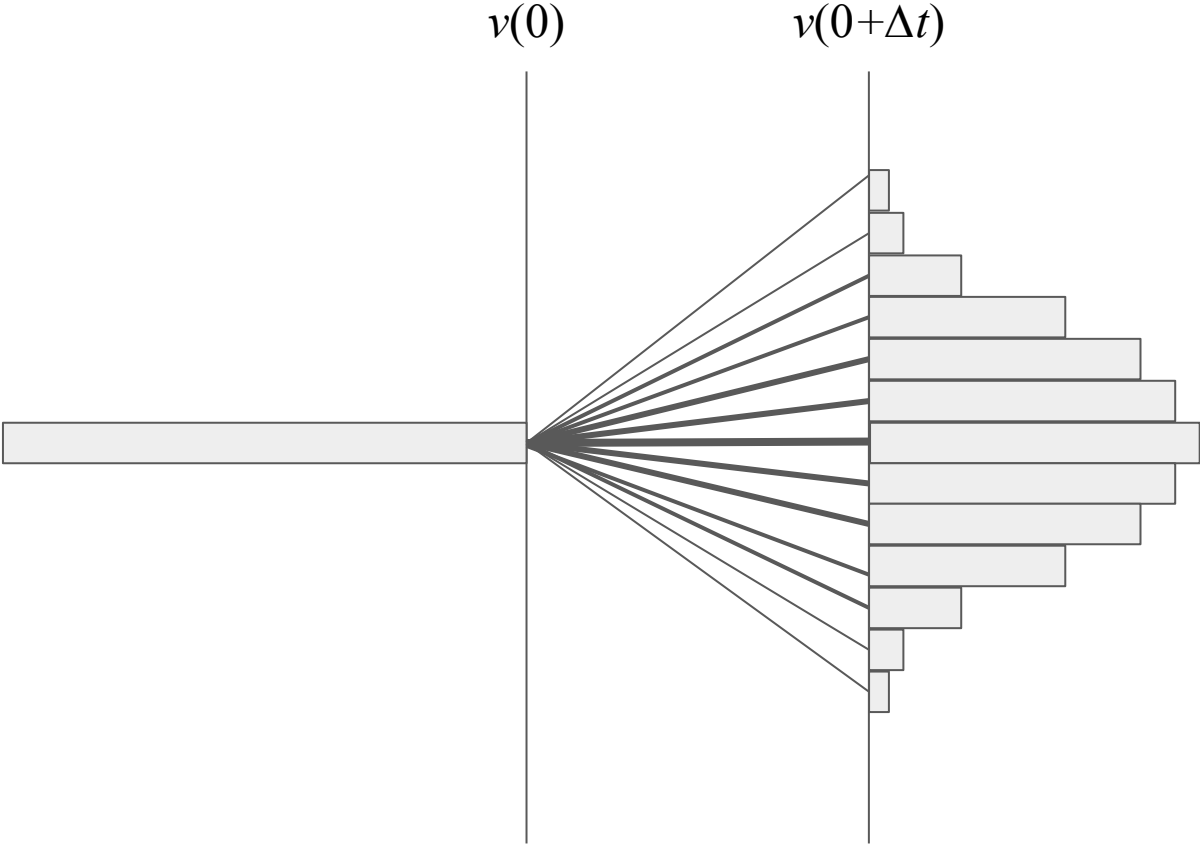


What is the probability of  $v = V$  at some time,  $t$ ?

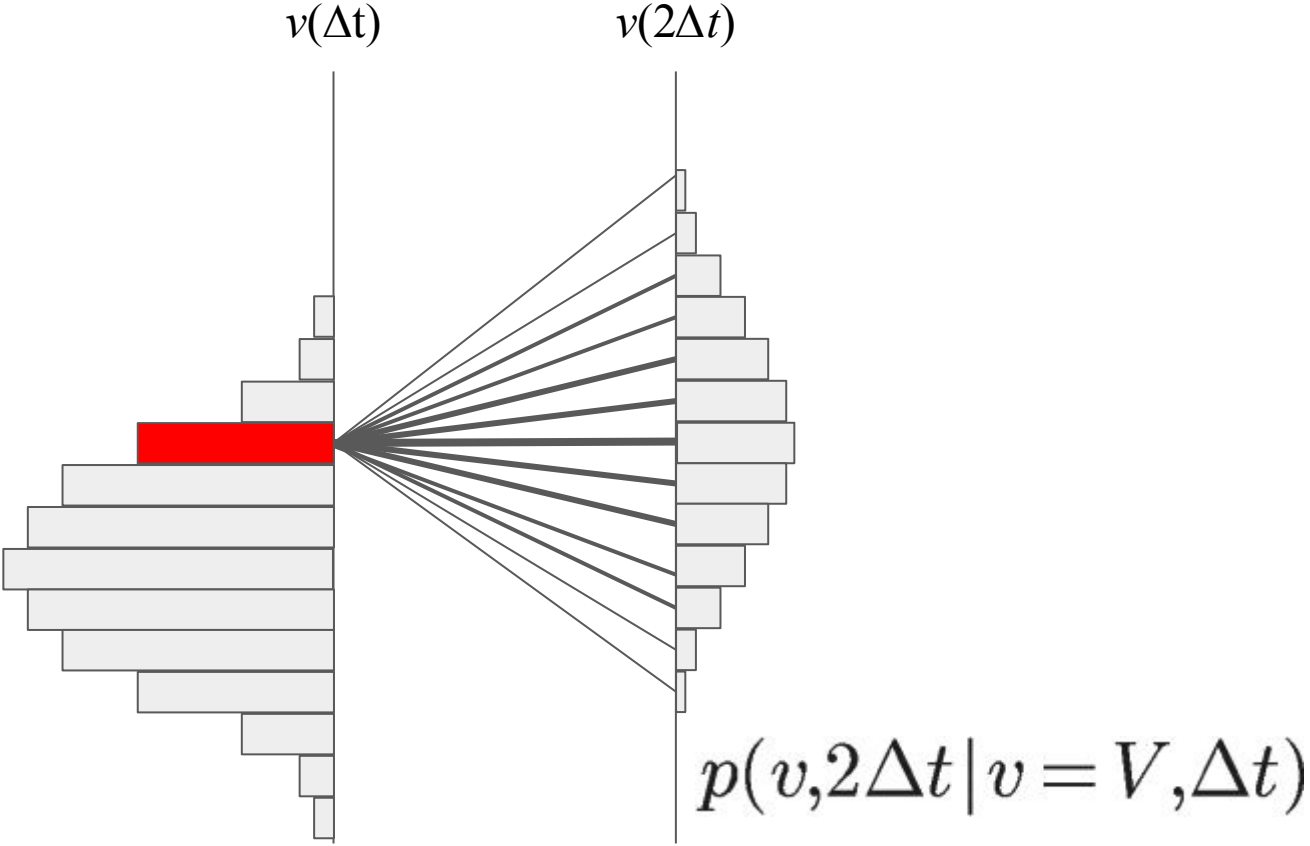
$$p(v = V, t)$$



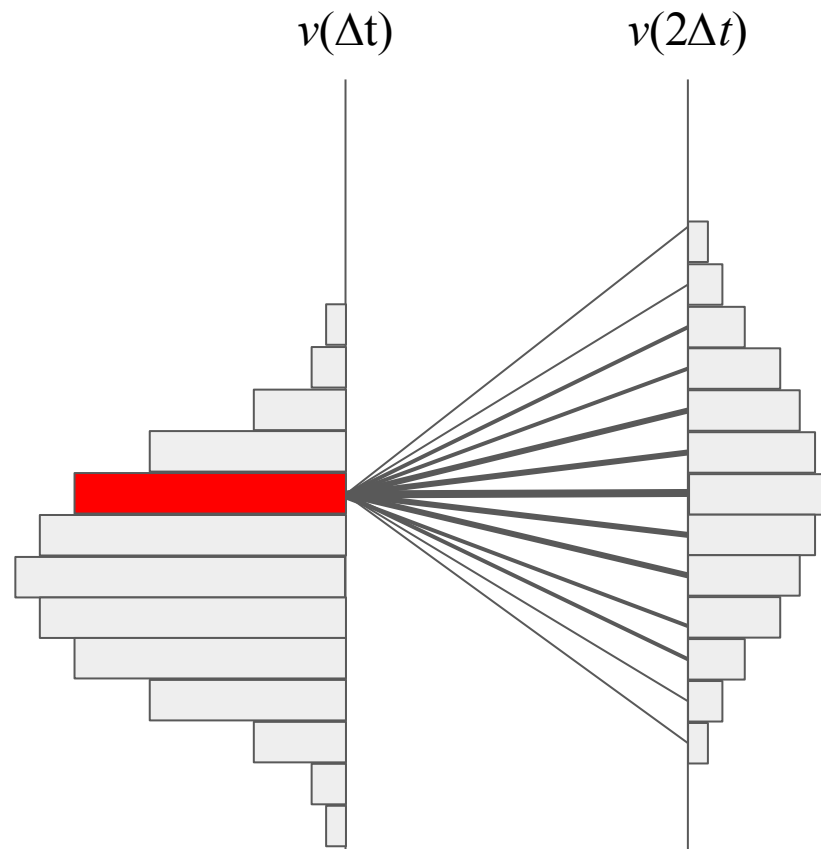
# Distribution of $v$ a short time after initiation of the process: $p(v, \Delta t)$



What is the distribution of  $v$  at the next time step?

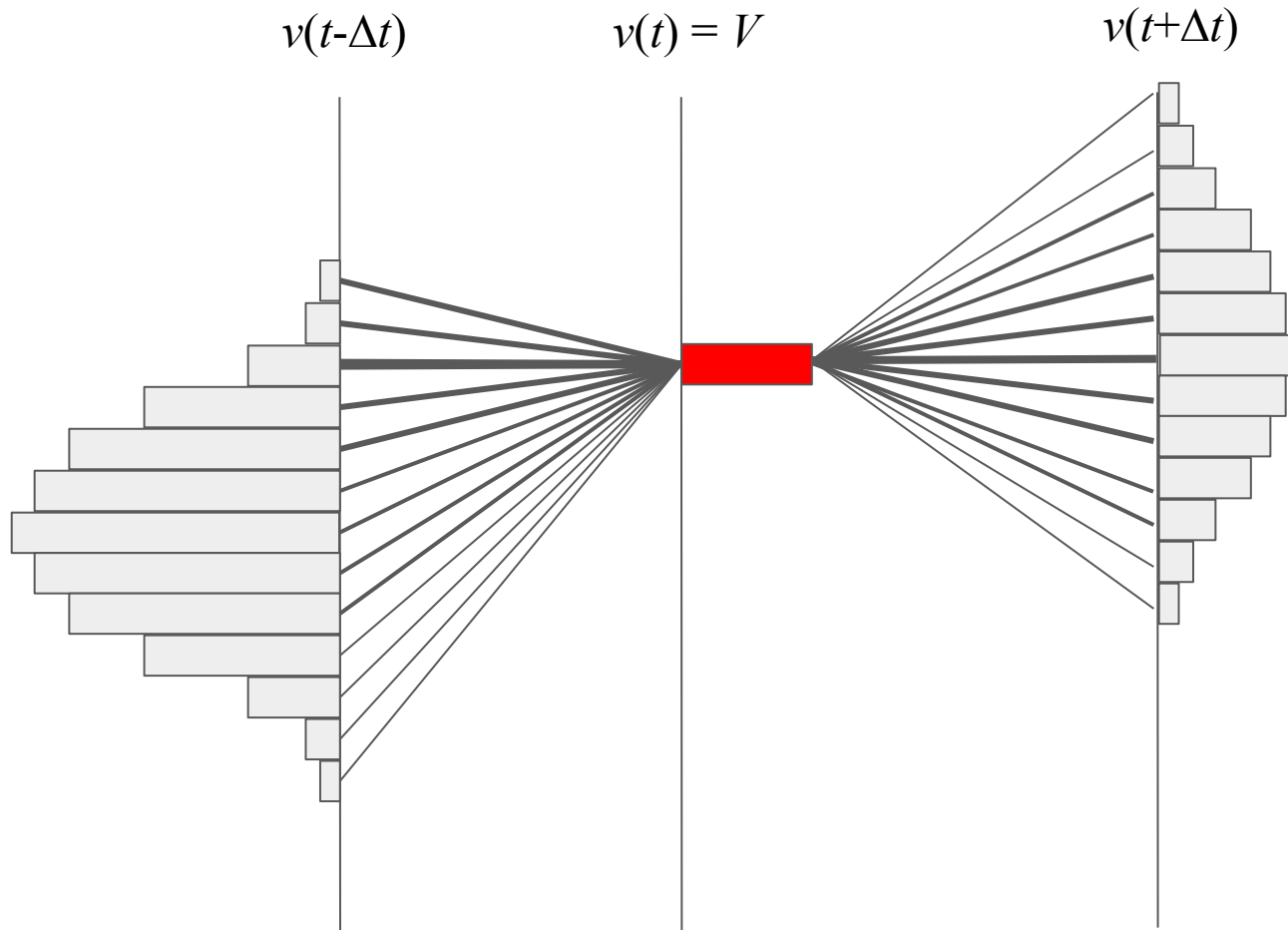


What is the distribution of  $v$ ?

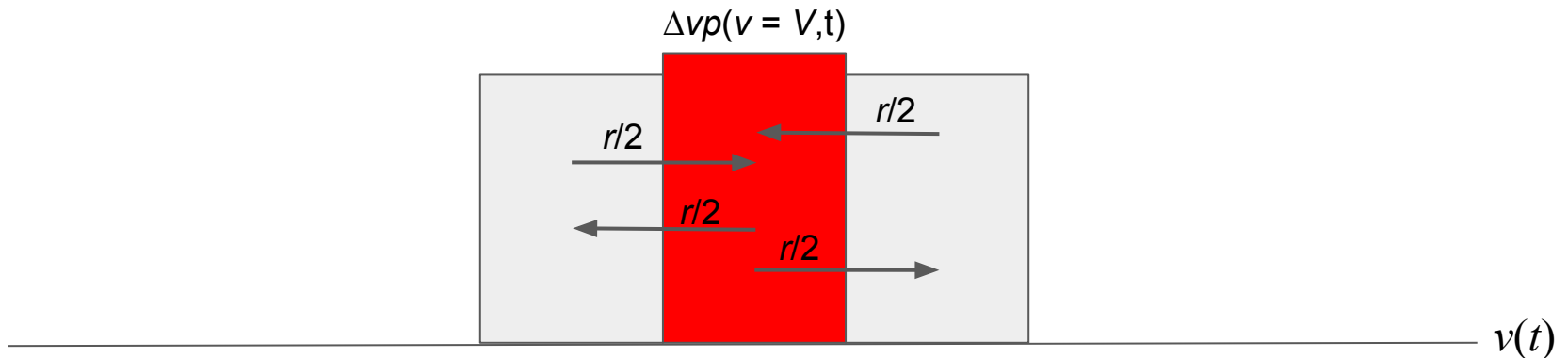


$$p(v, 2\Delta t) = \sum_i p(v, 2\Delta t | v = V_i, \Delta t)$$

Alternative approach: track the changes in probability for a given bin



# Temporal evolution of the probability distribution



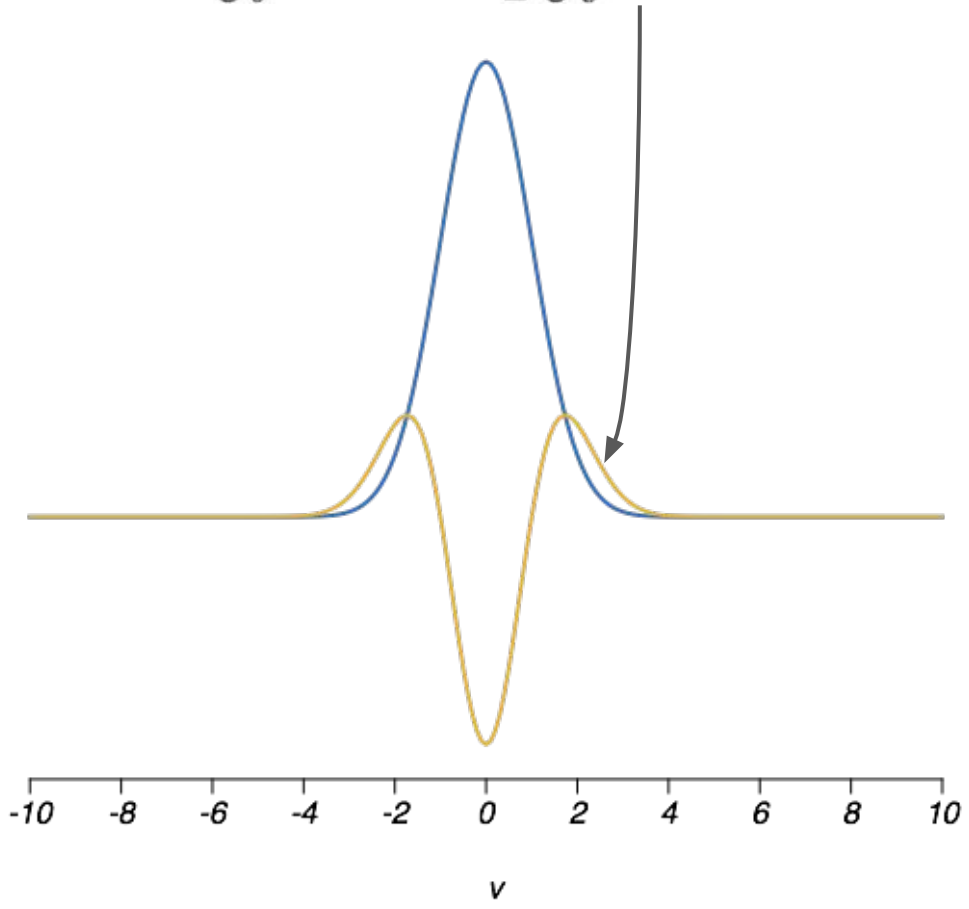
$$\Delta v [p(v, t + \Delta t) - p(v, t)] = \frac{r}{2} \Delta t [p(v - \Delta v, t) - 2p(v, t) + p(v + \Delta v, t)]$$

$$r = \frac{b^2}{\Delta v}$$

$$\frac{p(v, t + \Delta t) - p(v, t)}{\Delta t} = \frac{b^2 p(v - \Delta v, t) - 2p(v, t) + p(v + \Delta v, t)}{2 \Delta v^2}$$

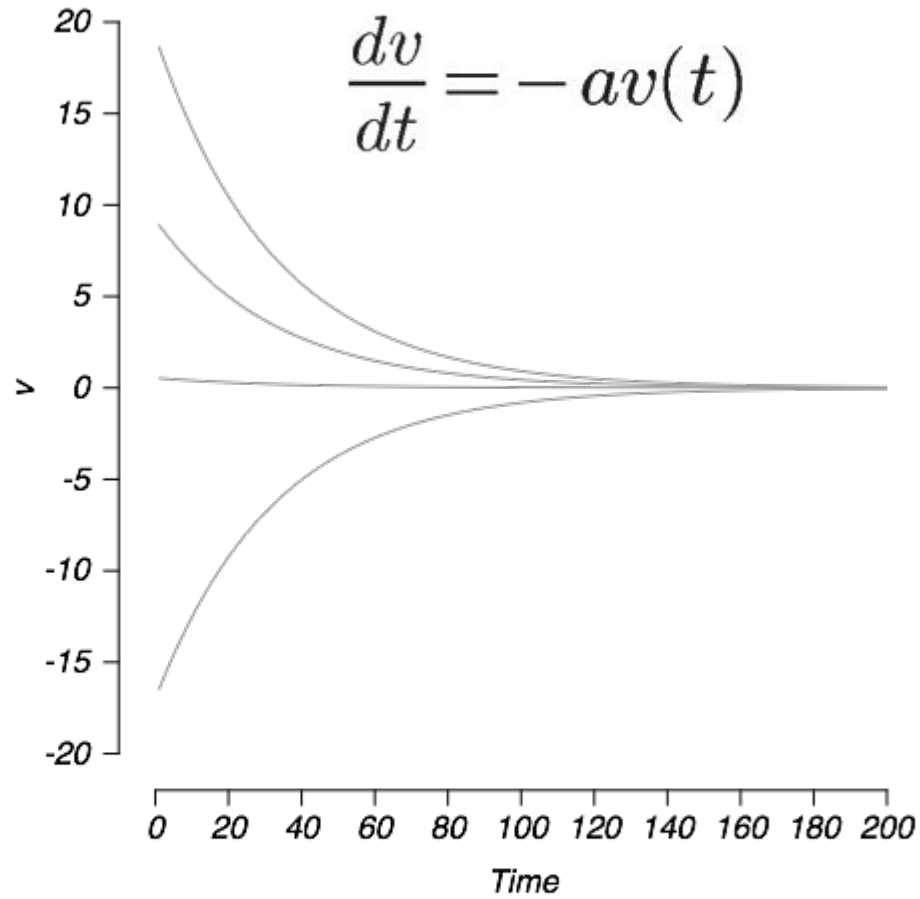
# Fokker-Planck: diffusion

$$\frac{\partial}{\partial t} p(v,t) = \frac{b^2}{2} \frac{\partial^2}{\partial v^2} p(v,t)$$

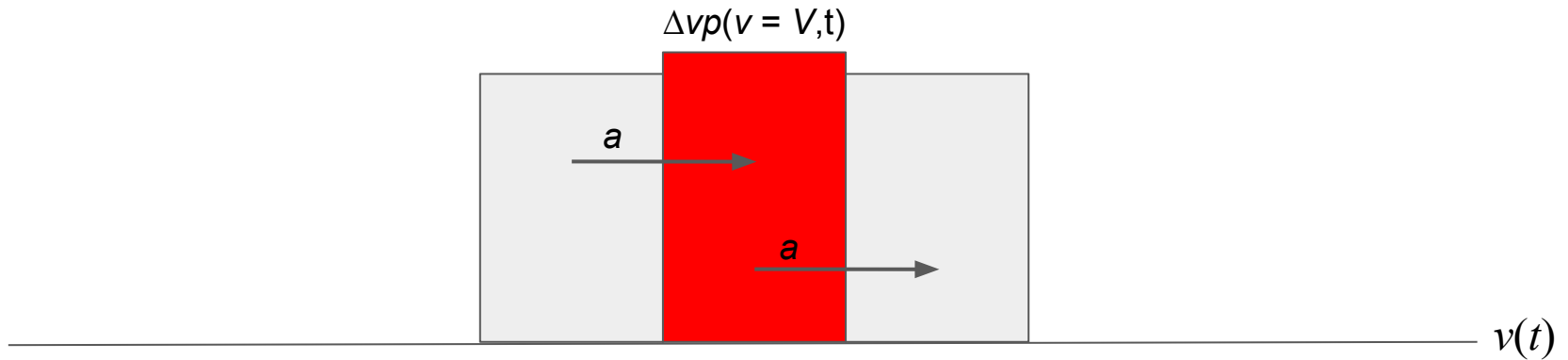




# Ornstein-Uhlenbeck: just drift



# Fokker-Planck: drift



$$\Delta v [p(v, t + \Delta t) - p(v, t)] = a \Delta t [p(v - \Delta v, t) - p(v, t)]$$

$$\frac{\partial}{\partial t} p(v, t) = - \frac{\partial}{\partial v} a p(v, t)$$

# The full Fokker-Planck equation

For the Ornstein-Uhlenbeck process considered:

$$\frac{dv}{dt} = av(t) + b\eta(t)$$

$$\frac{\partial}{\partial t} p(v,t) = -\frac{\partial}{\partial v} ap(v,t) + \frac{b^2}{2} \frac{\partial^2}{\partial v^2} p(v,t)$$

General solution:

$$\frac{dv}{dt} = -f(v,t) + g(v,t)\eta(t)$$

$$\frac{\partial}{\partial t} p(v,t) = -\frac{\partial}{\partial v} f(v,t)p(v,t) + \frac{1}{2} \frac{\partial^2}{\partial v^2} g^2(v,t)p(v,t)$$

# Leaky integrate-and-fire (LIF) model neuron

$$\frac{\partial v}{\partial t} = -a(v(t) - v_{rest}) + I(t) + b\eta(t)$$

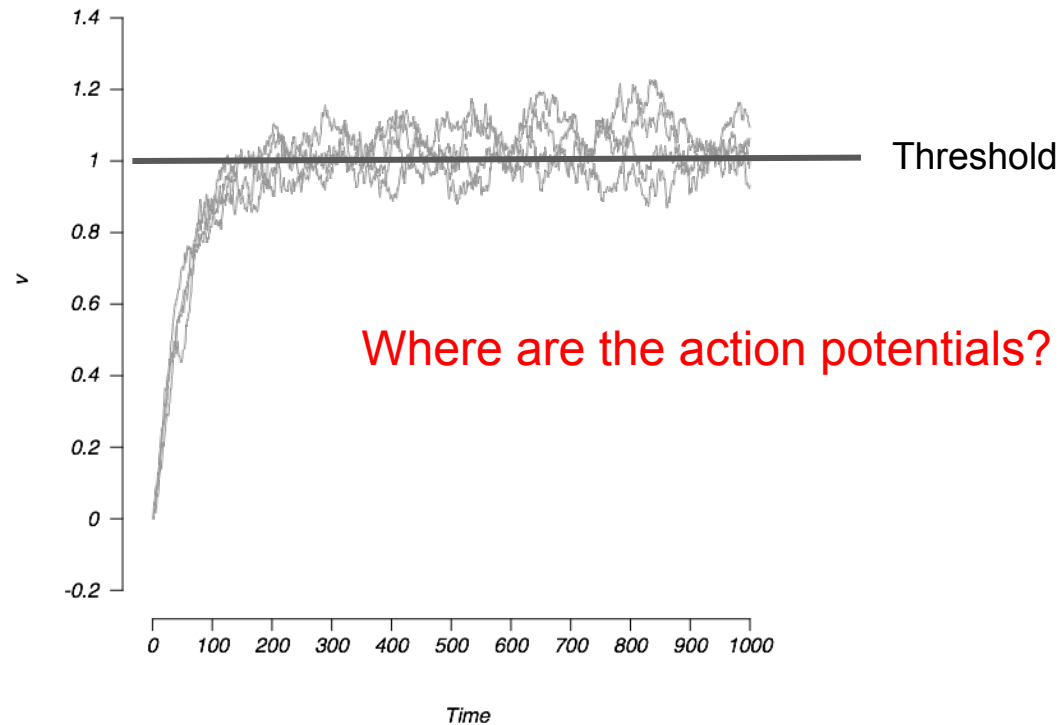
Leak conductance

Voltage of the neuron

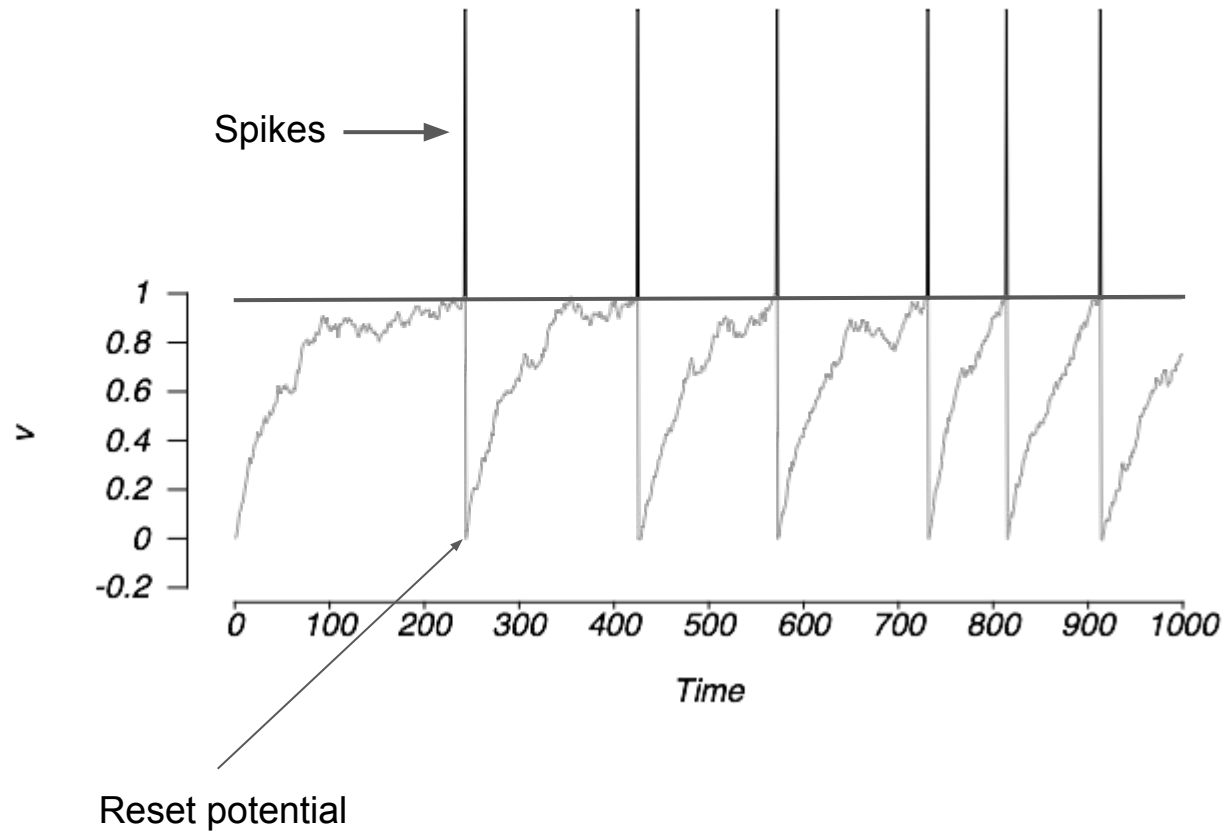
Resting potential

Input

Noise

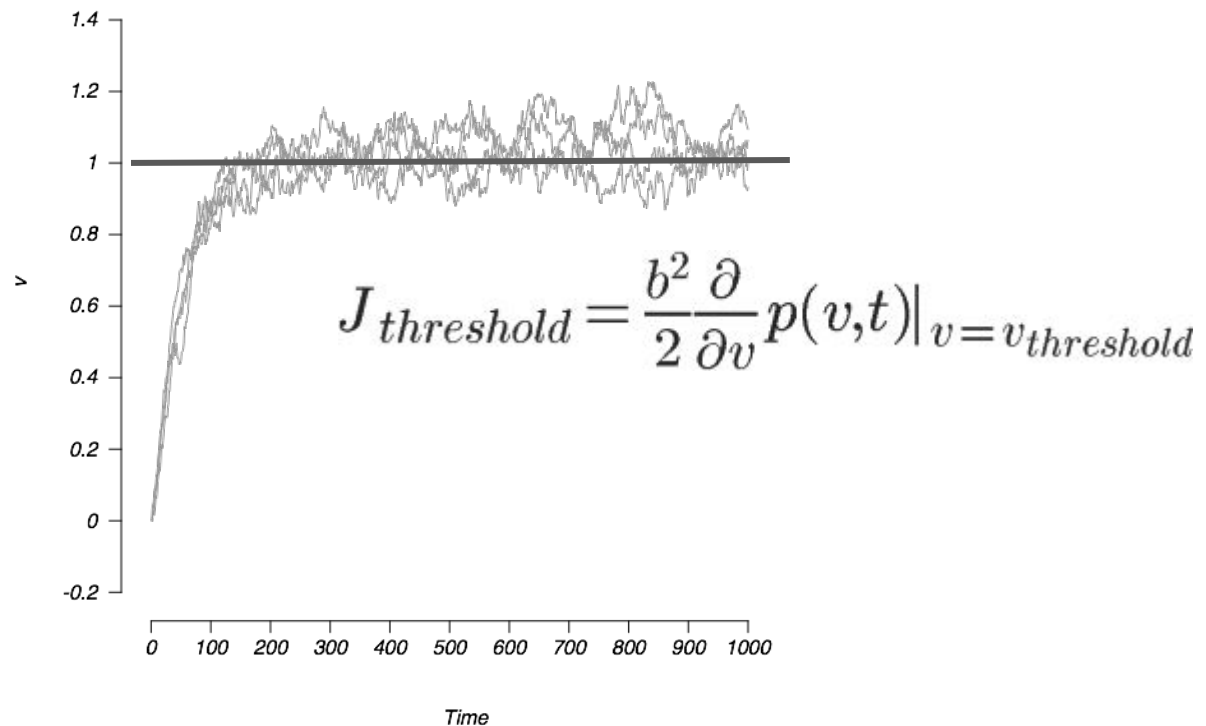


# Boundary condition: spike and reset



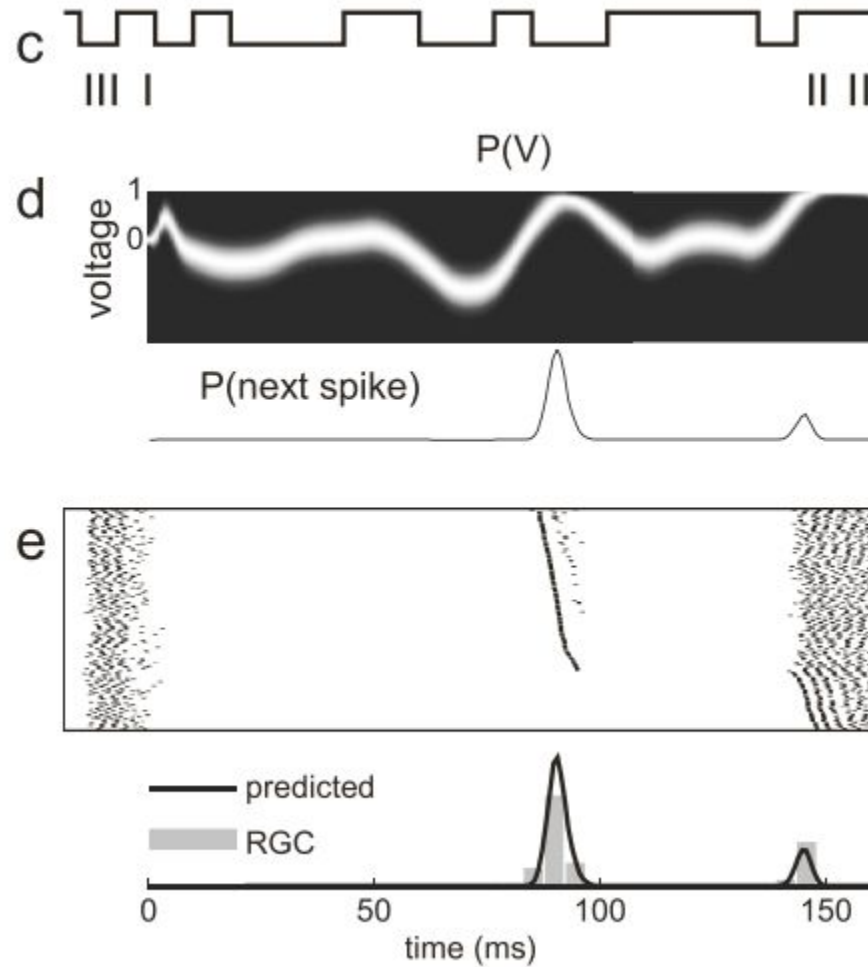
# Boundary condition: augmenting Fokker-Planck

$$\frac{\partial}{\partial t} J(v,t) = -\frac{\partial}{\partial v} \left[ -a(v(t) - v_{rest}) + I(t) \right] + \frac{b^2}{2} \frac{\partial^2}{\partial v^2} p(v,t)$$



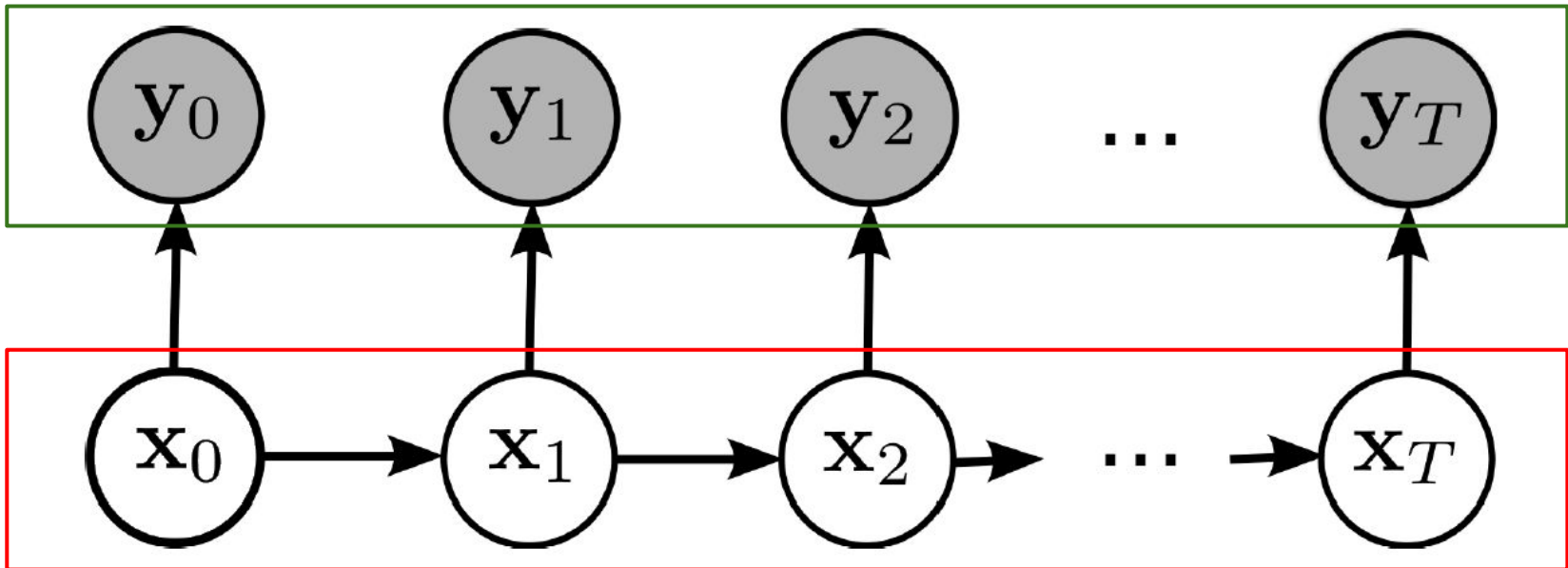
$$\frac{\partial}{\partial t} p(v,t) = \frac{\partial}{\partial v} J(v,t) - J_{threshold} \delta(v - v_{threshold}) + J_{threshold} \delta(v - v_{reset})$$

# Example: predicting the time of the next spike



# Other applications: inference over time

Observation model



Stochastic differential equations



# Suggested reading

## **Digestible reference for introduction to dynamical systems in neuroscience (no stochastics!)**

Izhikevich, E. M. (2007). *Dynamical systems in neuroscience*. MIT press.

## **General reference for dynamical systems in neuroscience**

Ermentrout, G. B., and Terman, D. H. (2010). *Mathematical foundations of neuroscience*. Springer Science & Business Media.

Gerstner, W., Kistler, W. M., Naud, R., and Paninski, L. (2014). *Neuronal Dynamics: From Single Neurons to Networks and Models of Cognition*. Cambridge University Press.

## **Specific examples of the use of SDEs in neuroscience**

Laing, C., and Lord, G. J. (2009). *Stochastic Methods in Neuroscience*. OUP Oxford.